This listing of claims will replace all prior versions, and listings, of claims in the application.

Listing of Claims:

1. (Currently Amended) A ~~Financial~~ financial product pricing system, comprising ~~consisting of interface means, data storage means, calculation means, and data processing means, characterized in that~~:

~~(a)~~ a computer ~~the~~ interface ~~means consist of means~~ for receiving into the system ~~inputting~~ data that identify and describe the product ~~into the system~~, ~~whereby these~~ the data comprising ~~consist of~~:~~(a1)~~ contextual data of the product, the contextual data indicating market variables involved in product pricing and used for selecting a market hypothesis for pricing the product, ~~consisting of~~ the contextual data comprising at least one valuation currency and at least one underlying instrument~~,(a2)~~ ; and characteristic data of the product~~,~~ ~~consisting of~~ comprising a set of events and flows associated with the product;

~~(b) the~~ a data processor adapted for:

~~processing means consist of means for~~ generating a planned schedule ~~(T1)~~ from the ~~identification and description~~ data that identify and describe the product, the planned schedule comprising for each of a plurality of dates ~~in which~~ at least one of an event ~~and/~~or flow relating to the product ~~is associated with each date~~;

~~(c) the data processing means also include means for~~ interpreting the schedule, in order to generate:~~(c1)~~ a table of variables ~~(T3)~~ for the product on the basis of at least one of the events ~~and/~~or flows,~~(c2)~~ and for each date of the planned schedule, a function for calculating the product price as a function of at least one of the product variables;

~~(d) the interface means consist of means for inputting~~ receiving a list of market variables ~~(T4)~~ associated with the product and generated by a market analysis, the market variables identified for each of the plurality of dates used in pricing the product; and

~~(e) the calculation means consist of means for~~ calculating using the market variables, for each of ~~the~~ a plurality of market scenarios~~/states~~ and for

each of the plurality of dates, ~~the~~ product variable values ~~according to the market variables;~~ , and

~~means for~~ calculating ~~the~~ a product price as a function of the calculated product variable values.

2. (Currently Amended) A ~~System~~ system according to claim 1, wherein ~~characterized in that~~ the data processor is adapted ~~processing means consist of means~~ for generating a compact script containing all the data needed for product pricing.

3. (Currently Amended) A ~~System~~ system according to claim 2, ~~characterized in that the means for inputting data identifying and describing the product consist of means~~ wherein the data processor is adapted for inputting these data in compact script form.

4. (Currently Amended) A ~~System~~ system according to claim 1, ~~characterized in that the means for inputting data identifying and~~ wherein the data processor is adapted for presenting ~~describing the product consist of~~ acquisition windows, into which the contextual data and characteristic data can be entered separately.

5. (Currently Amended) A ~~System~~ system according to claim 1, ~~characterized in that~~ wherein the data processor is adapted ~~processing means also include means~~ for checking the interpretation of the schedule.

6. (Currently Amended) A ~~System~~ system according to claim 1, ~~characterized in that the calculation means consist of:(e1) means for~~ wherein the data processor is adapted for: calculating, for each of the market scenarios~~/states~~ and for each of the dates, the value of each of the market variables,~~(e2) means for~~ calculating, for each of the market scenarios/states and for each of the dates, the product variable values as a function of the market variable values,~~(e3) means for~~ calculating the price as a function of the product variable values in all the market scenarios~~/states~~.

7. (Currently Amended) A ~~Financial~~ system ~~product pricing system~~ according to

claim 6, ~~characterized in that the data storage means consist of means~~ wherein the data processor is adapted for storing the market variable values in the form of tables (Tvvm).

8. (Currently Amended) A ~~Financial product pricing~~ system according to claim 1, ~~characterized in that the data storage means consist of means~~ wherein the data processor is adapted for storing, in the form of tables, the schedule (T1), the calculation functions (T2), the product variables (T3), the market variables (T4), and the product variable values (Tvp).

9. (new) A method implemented on a computing system for pricing a financial product, comprising:

receiving into the system data that identify and describe the product, the data comprising: contextual data of the product, the contextual data indicating market variables involved in product pricing and used for selecting a market hypothesis for pricing the product, the contextual data comprising at least one valuation currency and at least one underlying instrument; and characteristic data of the product comprising a set of events and flows associated with the product;

in the system generating a planned schedule from the data that identify and describe the product, the planned schedule comprising for each of a plurality of dates at least one of an event or flow relating to the product;

in the system interpreting the schedule, in order to generate: a table of variables for the product on the basis of at least one of the events or flows, and for each date of the planned schedule, a function for calculating the product price as a function of at least one of the product variables;

in the system receiving a list of market variables associated with the product and generated by a market analysis, the market variables identified for each of the plurality of dates used in pricing the product; and

in the system calculating using the market variables, for each of a plurality of market scenarios and for each of the plurality of dates, product variable values; and

in the system calculating a product price as a function of the calculated product variable values.

10. (new) The method of claim 9, further comprising in the system generating a compact script containing all the data needed for product pricing.

11. (new) The method of claim 10, further comprising in the system inputting data needed for product pricing in compact script form.

12. (new) The method of claim 9, further comprising at the system presenting acquisition windows into which the contextual data and characteristic data can be entered separately.

13. (new) The method of 9, further comprising in the system checking the interpretation of the schedule.

14. (new) The method of claim 9, further comprising in the system: calculating, for each of the market scenarios and for each of the dates, the value of each of the market variables, calculating, for each of the market scenarios/states and for each of the dates, the product variable values as a function of the market variable values, and calculating the price as a function of the product variable values in all the market scenarios.

15. (new) The method of claim 14, further comprising in the system storing the market variable values in the form of tables (Tvvm).

16. (new) The method of claim 9, further comprising in the system storing, in the form of tables, the schedule (T1), the calculation functions (T2), the product variables (T3), the market variables (T4), and the product variable values (Tvp).